Computer Project On Online Algorithm with Costly Prediction

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Question 1

When do we ask the predictor in the ski-rental problem?

Algorithm

- \diamond Buy at day b without asking, if $c \ge \theta * b$ (Using deterministic algorithm)
- ♦ Ask predictor on day t * + 1 and rent if

$$d * < t* + b$$
 and $c < \theta* b$

 \diamond Ask the predictor at day t * + 1 and buy immediately if

$$d * \ge t * + b$$
 and $c < \theta * b$ and

buy at
$$(1 - c + \text{math.sqrt}(((c+1)^{**}2) + 4^*b^*c))/2$$
 day

Here θ is 1 + (math.sqrt(((c+1)**2)+4*c*(b-1))+c-1)/(2*b)

Deterministic Algorithm

♦ An algorithm for the Ski Rental Problem that purchases the skis on the day t = b is 2-competitive.

So,

ALGO(I) = 1 if
$$1 < b$$
,
 $(b-1) + b = 2b - 1$ if $1 \ge b$

where I is the last day of ski season and b is the cost of ski and rent we assume unity.

THE PYTHON CODE IS AS FOLLOWS:

```
import math
def predictor(b,c,r):
   b = int(b)
   c = int(c)
   r = int(r)
   if c == 0:
       print ("WE WILL ASK THE PREDICTOR PREDICT THE SKI AT THE FIRST DAY")
    elif r >= b:
        print ("WE WILL BUY THE SKI AT THE FIRST DAY")
   elif b < c:
       print("WE WILL BUY THE SKI AT", round(b/r), " th DAY")
   else:
       o = 1 + (math.sqrt(((c+1)**2)+4*c*(b-1))+c-1)/(2*b)
       t = (1 - c + math.sqrt(((c+1)**2)+4*b*c))/2
        if c >= o*b:
            print ("WE WILL BUY THE SKI AT", round (b/r), " th DAY")
        else:
            print ("WE WILL ASK THE PREDICTOR AT ", round (t), "th DAY")
b = input ("ENTER THE COST OF THE SKI:")
c = input ("ENTER THE COST OF THE PREDICTOR:")
r = input("ENTER THE COST OF THE RENT:")
predictor(b,c,r)
```

Question 2

Given apriori information about the mean and variance of the true number of ski days, should we ask the predictor?

Value of Prediction

- \diamond We consider this simple buy on day 0 or rent forever, which we show is already tight for natural parameters ($\mu = \Theta(b)$ and $\sigma = o(b)$).
- \Rightarrow BoR := Buy on day 0, if $\mu \ge b$

Rent forever, if $\mu < b$

We identify a threshold function $f * (\mu, \sigma, b)$, and show that this is actually the upper bound of BoR. Thus, the threshold function will enable us to decide if we should ask the predictor. That is if c is greater than this threshold value, we use BoR, otherwise we ask the predictor, i.e, use PRED. We call this algorithm VoP (Value of Prediction).

Algorithm

- There exists a threshold function f * (μ, σ, b), such that the algorithm VoP satisfies, VoP ≤ OPT + min (f * (μ, σ, b), c).
- ♦ If μ = b and $\sigma \le$ b, then we have that algorithm VoP satisfies, VoP \le OPT + min(σ /2,c)
- We divide our problem into two subcase:
- \diamond Case 1 : When $\mu >= b$,

If b >=
$$\sigma$$
 and (b + math.sqrt(b*b - σ * σ)) >= μ :

The value of thresold function = $(\text{math.sqrt}(\sigma^*\sigma + (\mu - b)^{**}2) - (\mu - b))/2$

Else the value of thresold function = b /(1 + $((\mu^*\mu)/(\sigma^*\sigma)))$

 \diamond Case 2 : When $\mu < b$,

If
$$b \ge \sigma$$
 and $(b + \text{math.sqrt}(b*b \cdot \sigma*\sigma)) \ge \mu$:

The value of thresold function = (math.sqrt($\sigma^*\sigma$ + (b - μ)**2)-(b - μ))/2

Else the value of thresold function = μ - ($b/(1 + ((\sigma^*\sigma)/(\mu^*\mu))))$

THE PYTHON CODE IS AS FOLLOWS:

```
import math
def asking predictor(u, v, c, b):
    u = int(u)
    v = int(v)
    c = int(c)
    b = int(b)
    if u >= b:
        if b \ge v and (b + math.sqrt(b*b - v*v)) \ge u:
            f = (math.sqrt(v*v + (u-b)**2)-(u-b))/2
        else:
            f = b / (1 + ((u*u)/(v*v)))
    else:
             b >= v and u >= (b + math.sqrt(b*b - v*v)):
            f = (math.sqrt(v*v + (b-u)**2) - (b - u))/2
        else:
            f = u - (b/(1 + ((v*v)/(u*u))))
    if c > f:
        print("Don't ask the predictor")
    else:
        print("Ask the predictor")
u = input("ENTER THE MEAN:")
v = input("ENTER THE VARIANCE:")
c = input ("ENTER THE COST OF THE PREDICTOR:")
b = input("ENTER THE COST OF A SKI:")
asking predictor(u,v,c,b)
```

Question 3

In the bahncard problem, how often should we ask the predictor for the true number of trips taken in certain intervals?

Algorithm

- ♦ Let B be the cost of the bahncard, T is the validity of the card, N number of travel request come in $[0, N^*]$ interval, p^* be the cost of per time asking predictor and mL be the cost per the ticket, and we get a discount of $\beta \in [0, 1]$ if we have the bahncard. we get a discount of $\beta \in [0, 1]$.
- ♦ The goal is to minimize the total expenditure namely,

$$mB + (p1 + p2 + p3 + ... + pN)$$

where m is the number of cards purchased and pi is the cost at ith day. A solution to the problem can be represented as a possibly empty sequence $\tau = (\tau 1, \dots, \tau m)$, of time points in $0, \dots, N-1$ at which we buy our cards

- ♦ We divide the problem into two cases.
- ♦ Case 1: If T >= N*, the bahncard problem is equivalent to ski—rental problem and use the deterministic algorithm.
- \diamond Case 2: If $T < N^*$,
- \diamond Subcase 1 : If B + β c < c + p , always buy bahncard at the day of request and there is no necessary of predictor.
- \$ Subcase 2 : If B + βc > c & 2c > B + 2βc , if p + Tm <2c (B + 2βc) , go to the predictor for round(N*/T) time otherwise use randomized algorithm to get (2 β) approximation and inductively so on..

Randomized Algorithm

.No deterministic online algorithm for BP(C; T)can be better than $(2 - \beta)$ competitive.

THE PYTHON CODE IS AS FOLLOWS:

```
def asking predictor(b,t,n,m,p,l,c,h):
   b = int(b)
   t = int(t)
   n = int(n)
   m = int(m)
   p = int(p)
   1 = int(1)
   c = int(c)
   h = float(h)
   if t >= m:
           print("We will ask the predictor at the first day and for whole length")
       elif n*c >= (b + n*h*c):
           print("We will buy the bahncard at the first day and we have no need to ask the predictor")
           print("We will buy the bahncard at", round((b + n*h*c)/n*c), "th day and we have no need to ask the predictor")
           o = 1 + (math.sqrt(((p + 1 + 1)**2) + 4*(p+1)*(b+n*h*c-1)) + p+1-1)/(2*(b+n*h*c))
           t = (1 - p + 1 + math.sqrt(((p+1+1)**2)+4*(b+n*h*c)*(p + 1)))/2
           if p + 1 >= o*(b+n*h*c):
                print("WE WILL BUY THE SKI AT", round((b+n*h*c)/(n*c))," th DAY")
               print("WE WILL ASK THE PREDICTOR AT ", round(t), "th DAY and for only one time")
   if t < m:
           print ("We will always buy the bahncard at the day of request and there is no necessary of the predictor")
       else:
           i = 1
           while i < n-1:
               if i*c < b + i*c*h and (i + 1)*c >= b + (i + 1)*c*h:
                   if (i + 1)*c - (b + (i + 1)*c*h) >= p + t*l:
                        print ("Go to the predictor at the day of request and ask him to predict for the time interval of validity of the card and we have to go to the predictor for "
                              , round(m/t), "time")
                    else:
                        print("No need to go predictor and use randomized algorithm to determine 2 - h approximation")
               i += 1
b = input("ENTER THE COST OF THE BAHNCARD:")
t = input("ENTER THE VALIDITY OF THR CARD:")
p = input("ENTER THE COST OF PREDICTION PER TIME:"
1 = input("ENTER THE COST OF PREDICTION PER INTERVAL:")
c = input ("ENTER THE COST OF TICKETS:")
```

THANK YOU